

EXHIBIT F

MAR-24-2009 09:03

P.01/02

24-Mar-2009 15:00 AIB IFS Ltd 0035316701596

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**SAPHIR FINANCE PUBLIC LIMITED COMPANY
AIB INTERNATIONAL CENTRE
INTERNATIONAL FINANCIAL SERVICES CENTRE
DUBLIN 1
IRELAND**

To: The parties listed in the Schedule (Addressees)

Notice to terminate Swap Transaction

Reference is made to the outstanding Transaction (the "Swap Transaction") under:

- the ISDA Master Agreement (including the schedule thereto) dated 10 October 2002 between Dante Finance Public Limited Company and the Counterparty as amended and restated on 20 July 2007 (the "ISDA Master Agreement");
- the Deed of Accession between, amongst others, the Counterparty and Saphir Finance Public Limited Company ("Saphir") dated 20 July 2007 pursuant to which Saphir agreed to become and be treated as "Party B" for all purposes of the ISDA Master Agreement; and
- the Swap Confirmation dated 7 July 2004 as amended and restated on 4 August 2004 between, amongst others, the Counterparty and Saphir in relation to a Credit Derivative Transaction relating to Saphir Series 2004-4 AUD70,000,000 Synthetic Portfolio Notes due 2011.

(together, "the Agreement").

Terms defined in the Agreement have the same meaning in this notice.

In accordance with the Agreement the Counterparty's filing of a voluntary petition for relief under the provisions of Chapter 11 of the U.S. Bankruptcy Code on 3 October 2008 constitutes an Event of Default with respect to the Counterparty pursuant to Section 5(a)(vii) of the Agreement. In accordance with Section 6(a) of the Agreement, the Counterparty is the Defaulting Party and Saphir is the Non-defaulting Party.

Saphir hereby gives the Counterparty notice of the above Event of Default and designates 24 March 2009 as an Early Termination Date in respect of the Swap Transaction. In accordance with Sections 6(d) and 6(e) of the Agreement, Saphir will provide you with notice of the amount payable in respect of the Early Termination Date as soon as reasonably practicable following the occurrence of the Early Termination Date.

Additional Events of Default with respect to the Counterparty may have occurred. Saphir reserves all rights, claims and defences in relation to any Events of Default, the Swap Transaction and the Agreement.

Please direct any questions regarding this notice to BNY Corporate Trustee Services Limited by facsimile on +44 20 7964 2530 (for the attention of Sanjay Jobanputra) or by email to dagemea@bnymellon.com

Yours faithfully

A.W.M.

MRK-24-2009 09:03

P.02/02

24-Mar-2009 15:00 AIB IFS Ltd 0035316701596

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- 2 -

**The Schedule
to the Notice to Terminate the Swap Transaction**

Addressees

Lehman Brothers Special Financing Inc.
1271 Avenue of the Americas
43rd Floor
New York, New York 10020
USA
Attention: Vincent DiMassimo
Fax: +1 646 758 1811

Lehman Brothers Special Financing Inc.
1271 Avenue of the Americas
43rd Floor
New York, New York 10020
USA
Attention: Locke McMurray
Fax: +1 646 758 2634

Weil, Gotshal & Manges, LLP
767 Fifth Avenue
New York, New York 10153
Attention: Robert J. Lemons Esq.
Fax: +1 (212) 310-8007

With an additional copy via electronic mail to lbhispvnotices@lehman.com.

ZIRCON FINANCE LIMITED
C/O WALKERS SPV LIMITED
WALKER HOUSE
87 MARY STREET
GEORGE TOWN
GRAND CAYMAN KY1-9002
CAYMAN ISLANDS

To: The parties listed in the Schedule hereto

Notice to terminate Swap Transaction

Reference is made to the outstanding Transaction (the "Swap Transaction") under:

- the ISDA Master Agreement (including the schedule thereto) dated as of 10 October 2002 between Dante Finance Public Limited Company and the Counterparty as amended and restated on 21 July 2006 (the "ISDA Master Agreement");
- the Deed of Accession between, amongst others, the Counterparty and Zircon Finance Limited, a company incorporated with limited liability in the Cayman Islands ("Zircon") dated 20 March 2007 pursuant to which Zircon agreed to become and be treated as "Party B" for all purposes of the ISDA Master Agreement; and
- the Swap Confirmation dated 20 March 2007 between, amongst others, the Counterparty and Zircon in relation to a Credit Derivative Transaction relating to Zircon Series 2007-1 Tranche B AUD28,600,000 Synthetic Portfolio Notes due 2014.

(together, "the Agreement").

Terms defined in the Agreement have the same meaning in this notice.

In accordance with the Agreement the Counterparty's filing of a voluntary petition for relief under the provisions of Chapter 11 of the U.S. Bankruptcy Code on 3 October 2008 constitutes an Event of Default with respect to the Counterparty pursuant to Section 5(a)(vii) of the Agreement. In accordance with Section 6(a) of the Agreement, the Counterparty is the Defaulting Party and Zircon is the Non-defaulting Party.

Zircon hereby gives the Counterparty notice of the above Event of Default and designates 17 April 2009 as an Early Termination Date in respect of the Swap Transaction. In accordance with Sections 6(d) and 6(e) of the Agreement, Zircon will provide you with notice of the amount payable in respect of the Early Termination Date as soon as reasonably practicable following the occurrence of the Early Termination Date.

Additional Events of Default with respect to the Counterparty may have occurred. Zircon reserves all rights, claims and defences in relation to any Events of Default, the Swap Transaction and the Agreement.

Please direct any questions regarding this notice to BNY Corporate Trustee Services Limited by facsimile on +44 20 7964 2530 (for the attention of Sanjay Jobanputra) or by email to dagemea@bnymellon.com

Yours faithfully



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- 2 -

**Schedule
to the Swap Termination Notice**

Addressees

BY FACSIMILE

Lehman Brothers Special Financing Inc.
1271 Avenue of the Americas
43rd Floor
New York, New York 10020
USA
Attention: Vincent DiMassimo
Fax: +1 646 758 1811

With a copy of each:

Lehman Brothers Special Financing Inc.
1271 Avenue of the Americas
43rd Floor
New York, New York 10020
USA
Attention: Locke McMurray
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and

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Fax: +1 (212) 310-8007

With an additional copy via electronic mail to lbhisvnotices@lehman.com.

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87 MARY STREET
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CAYMAN ISLANDS

To: The parties listed in the Schedule hereto

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- the ISDA Master Agreement (including the schedule thereto) dated as of 10 October 2002 between Dante Finance Public Limited Company and the Counterparty as amended and restated on 21 July 2006 (the "ISDA Master Agreement");
- the Deed of Accession between, amongst others, the Counterparty and Zircon Finance Limited, a company incorporated with limited liability in the Cayman Islands ("Zircon") dated 20 March 2007 pursuant to which Zircon agreed to become and be treated as "Party B" for all purposes of the ISDA Master Agreement; and
- the Swap Confirmation dated 20 March 2007 between, amongst others, the Counterparty and Zircon in relation to a Credit Derivative Transaction relating to Zircon Series 2007-1 Tranche A AUD84,050,000 Synthetic Portfolio Notes due 2014.

(together, "the Agreement").

Terms defined in the Agreement have the same meaning in this notice.


In accordance with the Agreement the Counterparty's filing of a voluntary petition for relief under the provisions of Chapter 11 of the U.S. Bankruptcy Code on 3 October 2008 constitutes an Event of Default with respect to the Counterparty pursuant to Section 5(a)(vii) of the Agreement. In accordance with Section 6(a) of the Agreement, the Counterparty is the Defaulting Party and Zircon is the Non-defaulting Party.

Zircon hereby gives the Counterparty notice of the above Event of Default and designates 17 April 2009 as an Early Termination Date in respect of the Swap Transaction. In accordance with Sections 6(d) and 6(e) of the Agreement, Zircon will provide you with notice of the amount payable in respect of the Early Termination Date as soon as reasonably practicable following the occurrence of the Early Termination Date.

Additional Events of Default with respect to the Counterparty may have occurred. Zircon reserves all rights, claims and defences in relation to any Events of Default, the Swap Transaction and the Agreement.

Please direct any questions regarding this notice to BNY Corporate Trustee Services Limited by facsimile on +44 20 7964 2530 (for the attention of Sanjay Jobanputra) or by email to dagemea@bnymellon.com

Yours faithfully



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Lehman Brothers Special Financing Inc.
1271 Avenue of the Americas
43rd Floor
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Attention: Vincent DiMassimo
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Weil, Gotshal & Manges, LLP.
767 Fifth Avenue
New York, New York 10153
Attention: Robert J. Lemons Esq.
Fax: +1 (212) 310-8007

With an additional copy via electronic mail to Ibhisvnotices@lehman.com.

ZIRCON FINANCE LIMITED
C/O WALKERS SPV LIMITED
WALKER HOUSE
87 MARY STREET
GEORGE TOWN
GRAND CAYMAN KY1-9002
CAYMAN ISLANDS

To: The parties listed in the Schedule hereto

Notice to terminate Swap Transaction

Reference is made to the outstanding Transaction (the "Swap Transaction") under:

- the ISDA Master Agreement (including the schedule thereto) dated as of 10 October 2002 between Dante Finance Public Limited Company and the Counterparty as amended and restated on 21 July 2006 (the "ISDA Master Agreement");
- the Deed of Accession between, amongst others, the Counterparty and Zircon Finance Limited, a company incorporated with limited liability in the Cayman Islands ("Zircon") dated 20 March 2007 pursuant to which Zircon agreed to become and be treated as "Party B" for all purposes of the ISDA Master Agreement; and
- the Swap Confirmation dated 4 April 2007 between, amongst others, the Counterparty and Zircon in relation to a Credit Derivative Transaction relating to Zircon Series 2007-3 AUD14,800,000 Synthetic Portfolio Notes due 2017.

(together, "the Agreement").

Terms defined in the Agreement have the same meaning in this notice.

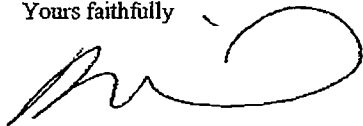
In accordance with the Agreement the Counterparty's filing of a voluntary petition for relief under the provisions of Chapter 11 of the U.S. Bankruptcy Code on 3 October 2008 constitutes an Event of Default with respect to the Counterparty pursuant to Section 5(a)(vii) of the Agreement. In accordance with Section 6(a) of the Agreement, the Counterparty is the Defaulting Party and Zircon is the Non-defaulting Party.

Zircon hereby gives the Counterparty notice of the above Event of Default and designates 17 April 2009 as an Early Termination Date in respect of the Swap Transaction. In accordance with Sections 6(d) and 6(e) of the Agreement, Zircon will provide you with notice of the amount payable in respect of the Early Termination Date as soon as reasonably practicable following the occurrence of the Early Termination Date.

Additional Events of Default with respect to the Counterparty may have occurred. Zircon reserves all rights, claims and defences in relation to any Events of Default, the Swap Transaction and the Agreement.

Please direct any questions regarding this notice to BNY Corporate Trustee Services Limited by facsimile on +44 20 7964 2530 (for the attention of Sanjay Jobanputra) or by email to dageMEA@bnymellon.com

Yours faithfully



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**Schedule
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BY FACSIMILE

Lehman Brothers Special Financing Inc.
1271 Avenue of the Americas
43rd Floor
New York, New York 10020
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Attention: Vincent DiMassimo
Fax: +1 646 758 1811

With a copy of each:

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USA
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and

Weil, Gotshal & Manges, LLP.
767 Fifth Avenue
New York, New York 10153
Attention: Robert J. Lemons Esq.
Fax: +1 (212) 310-8007

With an additional copy via electronic mail to Ibhisvpnotices@lehman.com.

BERYL FINANCE LIMITED
C/O WALKERS SPV LIMITED
WALKER HOUSE
87 MARY STREET
GEORGE TOWN
GRAND CAYMAN KY1-9002
CAYMAN ISLANDS

To: The parties listed in the Schedule hereto

Notice to terminate Swap Transaction

Reference is made to the outstanding Transaction (the "Swap Transaction") under:

- the ISDA Master Agreement (including the schedule thereto) dated as of 10 October 2002 between Dante Finance Public Limited Company and the Counterparty as amended and restated on 21 July 2006 (the "ISDA Master Agreement");
- the Deed of Accession between, amongst others, the Counterparty and Beryl Finance Limited, a company incorporated with limited liability in the Cayman Islands ("Beryl") dated 21 July 2006 pursuant to which Beryl agreed to become and be treated as "Party B" for all purposes of the ISDA Master Agreement; and
- the Swap Confirmation dated 3 April 2007 between, amongst others, the Counterparty and Beryl in relation to a Credit Derivative Transaction relating to Beryl Series 2007-7 AUD42,000,000 Second to Default Basket Callable Credit-Linked Notes due 2014.

(together, "the Agreement").

Terms defined in the Agreement have the same meaning in this notice.

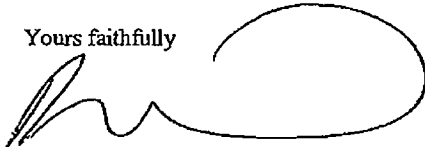
In accordance with the Agreement the Counterparty's filing of a voluntary petition for relief under the provisions of Chapter 11 of the U.S. Bankruptcy Code on 3 October 2008 constitutes an Event of Default with respect to the Counterparty pursuant to Section 5(a)(vii) of the Agreement. In accordance with Section 6(a) of the Agreement, the Counterparty is the Defaulting Party and Beryl is the Non-defaulting Party.

Beryl hereby gives the Counterparty notice of the above Event of Default and designates 17 April 2009 as an Early Termination Date in respect of the Swap Transaction. In accordance with Sections 6(d) and 6(e) of the Agreement, Beryl will provide you with notice of the amount payable in respect of the Early Termination Date as soon as reasonably practicable following the occurrence of the Early Termination Date.

Additional Events of Default with respect to the Counterparty may have occurred. Beryl reserves all rights, claims and defences in relation to any Events of Default, the Swap Transaction and the Agreement.

Please direct any questions regarding this notice to BNY Corporate Trustee Services Limited by facsimile on +44 20 7964 2530 (for the attention of Sanjay Jobanputra) or by email to dagemea@bnymellon.com

Yours faithfully



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